



Preliminary programme

6 June 2011



9th Payment and Settlement System Simulation Seminar and Workshop

25–26 August, 2011

Bank of Finland

Rauhankatu 19 Auditorium, Helsinki

Before the seminar, a two day computer class training course for BoF-PSS2 simulator is organised.
For more information see www.bof.fi/sc/bof-pss

Day 1, Thursday 25 August

- 8:45–9:00 Registration
- 9:00–9:10 **Opening of the seminar**
N.N., Member of the Board of the Bank of Finland
- 9:10–9:45 **BoF-PSS2 Simulator, current situation and recent developments**
Matti Hellqvist, Bank of Finland
- 9:45–10:30 Tour de Table: Participants are requested to share their experiences with BoF-PSS2
- 10:30–10:50 Refreshments
- 10:50–11:30 **Does the Swiss Interbank Clearing need a pacemaker? Benefits of introducing new settlement algorithms**
Speaker: Robert Oteschak, Swiss National Bank
Discussant: N.N.
- 11:30–12:10 **What goes to the LVTS central payment queue?**
Speaker: Lindsay Cheung, Bank of Canada
Discussant: N.N.
- 12:10–14:00 Group photo and lunch
- 14:00–14:40 "The making of " -session 1: Technical details of presentations of Day 1
- 14:40–15:20 **Liquidity-saving mechanisms: Quantifying the benefits in TARGET2 and simulation studies**
Speaker: Martin Diehl and Uwe Schollmeyer, Deutsche Bundesbank
Discussant: N.N.
- 15:20–15:40 Refreshments
- 15:40–16:20 **Estimating Change in Banks Intraday Liquidity Demand Due to Change in Settlement System**
Speaker: Mehrdad Sepahvand, Iran Banking Institute
Discussant: N.N.

All participants are invited to the Seminar Dinner in the evening at the Bank of Finland's Villa.
Timetable will be announced later.



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Day 2, Friday 26 August

- 9:30–10:10 **Is this bank ill? The diagnosis of doctor TARGET2**
Speaker: Ronald Heijmans, De Nederlandsche Bank
Discussant: N.N.
- 10:10–10:50 **Liquidity analysis as an oversight tool**
Speaker: Heli Snellman and Tatu Laine, Bank of Finland
Discussant: N.N.
- 10:50–11:10 Refreshments
- 11:10–11:50 **Central Counter-Parties (CCPs) and Systemic Risk: A Simulation Approach**
Speaker: Evangelos Benos, Bank of England
Discussant: N.N.
- 11:50–12:30 **Mapping the geography(es) of Target2**
Speaker: Marco Galbiati, European Central Bank
Discussant: N.N.
- 12:30–14:00 Lunch
- 14:00–14:40 "The making of " -session 2: Technical details of presentations of Day 2
- 14:40–15:20 **Too-connected-to-fail Institutions and Payments System's Stability: Assessing Challenges for Financial Authorities**
Speaker: Clara Machado and Freddy Cepeda, Banco de la República, Colombia
Discussant: N.N.
- 15:20–15:40 Refreshments
- 15:40–16:20 **Visualizing Complex Financial Networks: new understanding of the financial system and implications for policy makers**
Speaker: Kimmo Soramäki and Inês Salpico, Soramaki Networks Oy
Discussant: N.N.
- 16:20–16:30 Seminar closing discussion and remarks

Material

Material on the Bank of Finland Payments and Settlement System Simulator can be found on Bank of Finland's website, www.bof.fi/sc/bof-pss